

# The trace formula for transversally elliptic operators on Riemannian foliations

Yuri A. KORDYUKOV

Department of Mathematics,  
Ufa State Aviation Technical University,  
K.Marx str. 12, Ufa 450000, Russia  
e-mail: yurikor@math.ugatu.ac.ru

September 1, 1999

## 1 Introduction

The main goal of the paper is to generalize the Duistermaat-Guillemin trace formula to the case of transversally elliptic operators on a compact foliated manifold. First, let us recall briefly the setting of the classical formula.

Let  $P$  be a positive self-adjoint elliptic pseudodifferential operator of order one on a closed manifold  $M$  (for example,  $P = \sqrt{\Delta}$ , where  $\Delta$  is the Laplace-Beltrami operator of a Riemannian metric on  $M$ ). For any function  $f \in C_c^\infty(\mathbb{R})$ , the operator  $U_f = \int f(t)e^{itP}dt$  can be shown to be of trace class, and the mapping  $\theta : f \mapsto \text{tr} U_f$  is a continuous linear functional on  $C_c^\infty(\mathbb{R})$ . Otherwise speaking,  $\theta$  is a distribution on  $\mathbb{R}$ . The principal symbol  $p$  of the operator  $P$  is a smooth function on the symplectic manifold  $T^*M \setminus 0$ , and, by definition, the bicharacteristic flow  $f_t$  of the operator  $P$  is the Hamiltonian flow on  $T^*M \setminus 0$  defined by the function  $p$ .

By the theorem due to Colin de Verdière and Chazarain [1, 2], the singularities of the distribution  $\theta$  are contained in the period set of closed trajectories of the bicharacteristic flow  $f_t$ . Moreover, Duistermaat and Guillemin showed [3] that, under the assumption that the bicharacteristic flow is clean, one can write down an asymptotic expansion for the distribution  $\theta$  near a given period of closed bicharacteristic. A formula for the leading term of this asymptotic expansion is the Duistermaat-Guillemin trace formula mentioned above. It involves the geometry of the bicharacteristic flow in the form of Poincaré map and Maslov indices and provides a far-reaching generalization of the classical Poisson formula and the Selberg trace formula on hyperbolic spaces.

In the paper, we prove a trace formula for an operator  $P = \sqrt{A}$ , where  $A$  is a positive self-adjoint transversally elliptic pseudodifferential operator of order two with the positive, holonomy invariant transverse principal symbol on a compact foliated manifold  $(M, \mathcal{F})$  (see Theorem 6). One can consider such an operator as an elliptic operator on the singular

space  $M/\mathcal{F}$  of leaves of the foliation  $\mathcal{F}$  (this statement can be made more precise, using the language of noncommutative geometry, see [4]) the trace formula stated in this paper as an example of a trace formula for elliptic operators on singular spaces. We hope that this formula will be useful in further study of a general trace formula in noncommutative geometry (see, for instance, [5, 6] for discussion of a noncommutative trace formula).

It should be also noted that our trace formula can be viewed as a relative version of the Duistermaat-Guillemin trace formula.

## 2 Preliminaries and main results

Let  $(M, \mathcal{F})$  be a compact, connected, oriented foliated manifold. We will use the following notation:  $T\mathcal{F}$  is the tangent bundle,  $H\mathcal{F} = TM/T\mathcal{F}$  is the normal bundle and  $N^*\mathcal{F}$  is the conormal bundle to  $\mathcal{F}$ . There is a short exact sequence

$$0 \longrightarrow T\mathcal{F} \longrightarrow TM \longrightarrow H\mathcal{F} \longrightarrow 0. \quad (2.1)$$

We will consider linear operators, acting on half-densities. Recall that an  $\alpha$ -density ( $\alpha \in \mathbb{R}$ ) on a real vector space  $V$  of dimension  $n$  is a map  $\phi : \Lambda^n V \rightarrow \mathbb{R}$  such that  $\phi(\lambda v) = |\lambda|^\alpha \phi(v)$ ,  $v \in \Lambda^n V$ ,  $\lambda \in \mathbb{R}$ . For any real vector bundle  $E$  over a smooth manifold  $X$ , we will denote by  $|E|^\alpha$  the  $\alpha$ -density bundle of  $E$ .

Given a pseudodifferential operator  $A \in \Psi^m(M, |TM|^{1/2})$ , **the transversal principal symbol**  $\sigma_A$  of  $A$  is defined to be the restriction of its principal symbol  $a_m$  on  $\tilde{N}^*\mathcal{F} = N^*\mathcal{F} \setminus 0$ . An operator  $A \in \Psi^m(M, |TM|^{1/2})$  is said to be **transversally elliptic**, if  $\sigma_A(\nu) \neq 0$  for any  $\nu \in \tilde{N}^*\mathcal{F}$ .

For any smooth leafwise path  $\gamma$  from  $x \in M$  to  $y \in M$ , sliding along leaves of the foliation defines **the holonomy map**  $h_\gamma$ , which associates to every germ of a local transversal to the foliation at the point  $x$  a germ of a local transversal to the foliation at the point  $y$  (this map is a natural generalization of the Poincaré first-return map for flows). The differential of this map (the linear holonomy map) is well-defined as a linear map  $dh_\gamma : H_x\mathcal{F} \rightarrow H_y\mathcal{F}$  and the codifferential as a linear map  $dh_\gamma^* : N_y^*\mathcal{F} \rightarrow N_x^*\mathcal{F}$ .

The transversal principal symbol  $\sigma_A$  of an operator  $A \in \Psi^m(M, |TM|^{1/2})$  is said to be **holonomy invariant**, if  $\sigma_A(dh_\gamma^*(\nu)) = \sigma_A(\nu)$  for any smooth leafwise path  $\gamma$  from  $x$  to  $y$  and for any  $\nu \in \tilde{N}_y^*\mathcal{F}$ .

Throughout in the paper, we will assume that  $A$  is a linear operator in  $C^\infty(M, |TM|^{1/2})$ , satisfying the following conditions:

(A1)  $A \in \Psi^2(M, |TM|^{1/2})$  is a transversally elliptic operator with the positive, holonomy invariant transversal principal symbol;

(A2)  $A$  is an essentially self-adjoint positive operator in  $L^2$  space of half-densities on  $M$ ,  $L^2(M)$  (with the initial domain  $C^\infty(M, |TM|^{1/2})$ ).

**Example 1.** A geometrical example of an operator, satisfying the conditions (A1) and (A2), is given by the operator  $A = I + \Delta_H$ , where  $\Delta_H$  is the transversal Laplacian of a bundle-like metric on a Riemannian foliation.

Recall that a foliation  $\mathcal{F}$  on a smooth Riemannian manifold  $(M, g_M)$  is **Riemannian** if it satisfies one of the following equivalent conditions (see, for instance, [7]):

1.  $(M, \mathcal{F})$  locally has the structure of Riemannian submersion;
2. the transverse part of the Riemannian metric  $g_M$  (that is, its restriction to  $H = T\mathcal{F}^\perp$ ) is holonomy invariant;
3. the horizontal distribution  $H$  is totally geodesic.

In this case, the metric  $g_M$  is called **bundle-like**.

The Riemannian metric  $g_M$  defines a decomposition of the cotangent bundle  $T^*M$  into a direct sum  $T^*M = F^* \oplus H^*$ . With respect to this decomposition, the de Rham differential  $d : C^\infty(M) \rightarrow C^\infty(M, T^*M)$  can be written as a sum  $d = d_F + d_H$ , where  $d_F : C^\infty(M) \rightarrow C^\infty(M, F^*)$  and  $d_H : C^\infty(M) \rightarrow C^\infty(M, H^*)$ .

The transversal Laplacian is a second order transversally elliptic differential operator in the space  $C^\infty(M)$  defined by the formula

$$\Delta_H = -d_H^* d_H.$$

Its principal symbol  $a_2$  is given by the formula

$$a_2(x, \xi) = g_H(\xi, \xi), \quad (x, \xi) \in \tilde{T}^*M,$$

and the holonomy invariance of the transverse principal symbol  $\sigma_{\Delta_H}$  is equivalent to the assumption on the Riemannian metric  $g_M$  to be bundle-like.

From now on, we will assume that  $A$  satisfies the assumptions (A1) and (A2). By the spectral theorem, the operator  $P = \sqrt{A}$  generates a strongly continuous group  $e^{itP}$  of bounded operators in  $L^2(M)$ . To define a distributional trace of the operator  $e^{itP}$ , one needs an additional regularization. First, let us introduce some notation.

Recall that the holonomy groupoid  $G = G_{\mathcal{F}}$  of the foliation  $\mathcal{F}$  is the set of equivalence classes of leafwise paths  $\gamma : [0, 1] \rightarrow M$  with respect to an equivalence relation  $\sim_h$ , setting  $\gamma_1 \sim_h \gamma_2$  if  $\gamma_1$  and  $\gamma_2$  have the same initial and final points and the same holonomy maps.  $G$  is equipped with maps  $s, r : G \rightarrow M$  given by  $s(\gamma) = \gamma(0)$  and  $r(\gamma) = \gamma(1)$  and has a composition law given by the composition of paths. For any  $\gamma_1, \gamma_2 \in G$ , the composition  $\gamma_1 \circ \gamma_2$  makes sense iff  $r(\gamma_2) = s(\gamma_1)$ . We will make use of standard notation:  $G^x = r^{-1}(x)$ ,  $G_x = s^{-1}(x)$ ,  $G_x^x = s^{-1}(x) \cap r^{-1}(x)$ ,  $x \in M$ . For any  $x \in M$ ,  $G_x^x$  is the holonomy group of the leaf  $L_x$  through the point  $x$  and the maps  $s : G^x \rightarrow L_x$  and  $r : G_x \rightarrow L_x$  are covering maps associated with  $G_x^x$ . We will identify a point  $x \in M$  with the element in  $G$  given by the constant path  $\gamma(t) = x, t \in [0, 1]$ .

Let  $s^*(|T\mathcal{F}|^{1/2})$  and  $r^*(|T\mathcal{F}|^{1/2})$  be the lifts of the vector bundle of leafwise half-densities  $|T\mathcal{F}|^{1/2}$  to vector bundles on  $G$  via the mappings  $s$  and  $r$  respectively, and  $|T\mathcal{G}|^{1/2} = r^*(|T\mathcal{F}|^{1/2}) \otimes s^*(|T\mathcal{F}|^{1/2})$ . The line bundle  $|T\mathcal{G}|^{1/2}$  is the bundle of leafwise half-densities on  $G$  with respect to the natural foliation  $\mathcal{G}$  [8].

The space  $C_c^\infty(G, |T\mathcal{G}|^{1/2})$  has the structure of involutive algebra (see, for instance, [8]). There is a natural  $*$ -representation  $R$  of the involutive algebra  $C_c^\infty(G, |T\mathcal{G}|^{1/2})$  in  $L^2(M)$ .

For any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ , the operator  $R(k)$  in  $L^2(M)$  is defined as follows. According to the short exact sequence (2.1), the half-density vector bundle  $|TM|^{1/2}$  can be decomposed as

$$|TM|^{1/2} \cong |T\mathcal{F}|^{1/2} \otimes |H\mathcal{F}|^{1/2}.$$

For any  $\gamma \in G$ ,  $s(\gamma) = x$ ,  $r(\gamma) = y$ , the corresponding linear holonomy map defines a map

$$dh_\gamma^* : |H_y\mathcal{F}|^{1/2} \rightarrow |H_x\mathcal{F}|^{1/2}.$$

Given  $u \in L^2(M)$  of the form  $u = u_1 \otimes u_2$ ,  $u_1 \in L^2(M, |T\mathcal{F}|^{1/2})$ ,  $u_2 \in L^2(M, |H\mathcal{F}|^{1/2})$ ,  $R(k)u \in L^2(M)$  is defined by the formula

$$R(k)u(x) = \int_{G^x} k(\gamma) s^* u_1(\gamma) \otimes dh_{\gamma^{-1}}^*[u_2(s(\gamma))], \quad x \in M.$$

**Proposition 2.** *For any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$  and  $f \in C_c^\infty(\mathbb{R})$ , the operator  $R(k) \int f(t) e^{itP} dt$  is of trace class. Moreover, for any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ , the formula*

$$\langle \theta_k, f \rangle = \text{tr } R(k) \int f(t) e^{itP} dt, \quad f \in C_c^\infty(\mathbb{R}),$$

*defines a distribution  $\theta_k$  on the real line  $\mathbb{R}$ ,  $\theta_k \in \mathcal{D}'(\mathbb{R})$ .*

Let  $\mathcal{F}_N$  be a foliation in  $\tilde{N}^*\mathcal{F}$ , which is the horizontal foliation for the natural leafwise flat connection in  $\tilde{N}^*\mathcal{F}$  (the Bott connection). The leaf of the foliation  $\mathcal{F}_N$  through a point  $\nu \in \tilde{N}^*\mathcal{F}$  is the set of all  $dh_\gamma^*(\nu) \in \tilde{N}^*\mathcal{F}$  such that  $\gamma \in G$ ,  $r(\gamma) = \pi(\nu)$ , where  $\pi : N^*\mathcal{F} \rightarrow M$  is the natural projection.

Denote by  $H\mathcal{F}_N$  the normal bundle to  $\mathcal{F}_N$ ,  $H\mathcal{F}_N = T(N^*\mathcal{F})/T\mathcal{F}_N$ . For any  $\nu \in N^*\mathcal{F}$ , the space  $T_\nu N^*\mathcal{F}$  is a coisotropic subspace of the space  $T_\nu T^*M$  equipped with the canonical symplectic structure, and  $T_\nu \mathcal{F}_N$  its skew-orthogonal complement, therefore, the normal bundle  $H_\nu \mathcal{F}_N$  has a natural symplectic structure (see, for instance, [9]).

Given an operator  $A$  under the conditions (A1) and (A2) with the principal symbol  $a$ , let  $\tilde{p}$  be a smooth function on  $\tilde{T}^*M$  homogeneous of degree one such that  $\tilde{p}(\xi) \neq 0$  for  $\xi \in \tilde{T}^*M$ , which is equal to  $p = a^{1/2}$  in some conical neighborhood of  $N^*\mathcal{F}$ , and  $\tilde{f}_t$  the Hamiltonian flow of the function  $\tilde{p}$ . Define  $\sigma_P$  to be the restriction of  $p$  on  $N^*\mathcal{F}$ :  $\sigma_P = \sigma_A^{1/2}$ . The function  $\sigma_P$  coincides with the transverse principal symbol of any operator  $P_1 \in \Psi^1(M, |TM|^{1/2})$  such that the principal symbols of  $P_1^2$  and  $A$  are equal on  $N^*\mathcal{F}$ .

The holonomy invariance assumption on  $\sigma_A$  implies

$$d\tilde{p}(\nu)(X) = 0, \quad \nu \in \tilde{N}^*\mathcal{F}, \quad X \in T_\nu \mathcal{F}_N. \quad (2.2)$$

Using (2.2) and the fact that  $\tilde{f}_t$  preserves the symplectic structure of  $T^*M$ , one can easily check that the Hamiltonian flow  $\tilde{f}_t$  can be restricted on  $N^*\mathcal{F}$ . The resulting flow will be denoted by  $f_t$ . By definition, the flow  $f_t$  depends only on the 1-jet of the principal symbol  $a$  on  $N^*\mathcal{F}$ , therefore, it doesn't depend on a choice of  $\tilde{p}$  and can be naturally called **the transverse bicharacteristic flow** of the operator  $A$ .

Since  $\tilde{f}_t$  preserves the symplectic structure of  $T^*M$  and  $T\mathcal{F}_N$  is the skew-adjoint complement to  $TN^*\mathcal{F}$ ,  $f_t$  maps leaves of the foliation  $\mathcal{F}_N$  to leaves. In particular, the differential  $df_t$  defines a map  $T_\nu\mathcal{F}_N \rightarrow T_{f_t(\nu)}\mathcal{F}_N$  and a symplectic map  $H_\nu\mathcal{F}_N \rightarrow H_{f_t(\nu)}\mathcal{F}_N$ .

We say that a point  $\nu \in \tilde{N}^*\mathcal{F}$  is a **relative fixed point** of the diffeomorphism  $f_t : \tilde{N}^*\mathcal{F} \rightarrow \tilde{N}^*\mathcal{F}$  (with respect to the foliation  $\mathcal{F}_N$ ), if there exist  $\gamma \in G$  such that  $r(\gamma) = \pi(\nu)$  and  $f_{-t} dh_\gamma^*(\nu) = \nu$ .

For any  $t \in \mathbb{R}$ , denote by  $Z_t$  the set of relative fixed points of  $f_t$ . We also introduce the corresponding set in the cospherical bundle  $SN^*\mathcal{F} = \{\nu \in N^*\mathcal{F} : \sigma_P(\nu) = 1\}$ :  $SZ_t = Z_t \cap SN^*\mathcal{F}$ . This set might be not closed, but, for any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ , the corresponding part

$$SZ_{t,k} = \{\nu \in SN^*\mathcal{F} : (\exists \gamma \in \text{supp } k, r(\gamma) = \pi(\nu)) f_{-t} dh_\gamma^*(\nu) = \nu\}$$

is closed. By the transversal ellipticity of  $\sigma_A$ , the flow  $f_t$  is transverse to  $\mathcal{F}_N$ , therefore, **the relative period set**  $\mathcal{T}_k = \{t \in \mathbb{R} : SZ_{t,k} \neq \emptyset\}$  is a discrete subset of  $\mathbb{R}$ .

The following theorem was proved in [10], but we will give an independent proof.

**Theorem 3.** *Given an operator  $A$  under the conditions (A1) and (A2) and  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ , the distribution  $\theta_k$  is smooth outside of the relative period set  $\mathcal{T}_k$  of the transverse bicharacteristic flow  $f_t$ .*

Let  $G_{\mathcal{F}_N}$  denote the holonomy groupoid of the foliation  $\mathcal{F}_N$ .  $G_{\mathcal{F}_N}$  consists of all pairs  $(\gamma, \nu) \in G_{\mathcal{F}} \times \tilde{N}^*\mathcal{F}$  such that  $r(\gamma) = \pi(\nu)$  with the source map  $s_N : G_{\mathcal{F}_N} \rightarrow \tilde{N}^*\mathcal{F}$ ,  $s_N(\gamma, \nu) = dh_\gamma^*(\nu)$ , and the target map  $r_N : G_{\mathcal{F}_N} \rightarrow \tilde{N}^*\mathcal{F}$ ,  $r_N(\gamma, \nu) = \nu$ . There is a projection  $\pi_G : G_{\mathcal{F}_N} \rightarrow G_{\mathcal{F}}$  given by the formula  $\pi_G(\gamma, \nu) = \gamma$ . Put also  $G_{SN^*\mathcal{F}} = G_{\mathcal{F}_N} \cap r_N^{-1}(SN^*\mathcal{F})$ .

For any  $(\gamma, \nu) \in G_{\mathcal{F}_N}$ , denote by  $dH_{(\gamma, \nu)}$  the associated linear holonomy map:

$$dH_{(\gamma, \nu)} : H_{dh_\gamma^*(\nu)}\mathcal{F}_N \rightarrow H_\nu\mathcal{F}_N.$$

It is easy to see that  $dH_{(\gamma, \nu)}$  preserves the symplectic structure of  $H\mathcal{F}_N$ .

Denote by  $Q : TN^*\mathcal{F} \rightarrow H\mathcal{F}_N$  the projection map. The differential of the map  $(r_N, s_N) : G_{\mathcal{F}_N} \rightarrow \tilde{N}^*\mathcal{F} \times \tilde{N}^*\mathcal{F}$  defines an isomorphism of the tangent space  $T_{(\gamma, \nu)}G_{\mathcal{F}_N}$  with the set of all  $(v_1, v_2) \in T_\nu N^*\mathcal{F} \oplus T_{dh_\gamma^*(\nu)}N^*\mathcal{F}$  such that the normal components of  $v_1$  and  $v_2$  are connected by the holonomy map:  $Q(v_1) = dH_{(\gamma, \nu)}(Q(v_2))$ .

The holonomy groupoid  $G_{\mathcal{F}_N}$  has the natural foliation  $\mathcal{G}_{\mathcal{F}_N}$  such that the tangent bundle  $T_{(\gamma, \nu)}\mathcal{G}_{\mathcal{F}_N}$  corresponds to  $T_\nu\mathcal{F}_N \oplus T_{dh_\gamma^*(\nu)}\mathcal{F}_N$  under the isomorphism described above. The normal space  $H_{(\gamma, \nu)}\mathcal{G}_{\mathcal{F}_N}$  to  $\mathcal{G}_{\mathcal{F}_N}$  is isomorphic to the set of all  $(v_1, v_2) \in H_\nu\mathcal{F}_N \oplus H_{dh_\gamma^*(\nu)}\mathcal{F}_N$  such that  $v_1 = dH_{(\gamma, \nu)}(v_2)$ , and therefore the maps  $dr_N$  ( $ds_N$ ) define isomorphisms of  $H_{(\gamma, \nu)}\mathcal{G}_{\mathcal{F}_N}$  with  $H_\nu\mathcal{F}_N$  ( $H_{dh_\gamma^*(\nu)}\mathcal{F}_N$ ) respectively.

**Lemma 4.** *The set  $Z_t$  is a saturated subset of  $N^*\mathcal{F}$ , that is, it is a union of leaves of the foliation  $\mathcal{F}_N$ .*

*Proof.* By the holonomy invariance of  $p$ , the Hamiltonian vector field  $\Xi_p$  with the Hamiltonian  $p$  satisfies the identity

$$dH_{(\gamma, \nu)}(Q(\Xi_p(dh_\gamma^*(\nu)))) = Q(\Xi_p(\nu)), \quad \nu \in \tilde{N}^*\mathcal{F}, \quad \gamma \in G, \quad r(\gamma) = \pi(\nu),$$

therefore, there exists a vector field  $\hat{\Xi}_p$  on  $G_{\mathcal{F}_N}$  such that

$$ds_N(\hat{\Xi}_p(\gamma, \nu)) = \Xi_p(dh_\gamma^*(\nu)), \quad dr_N(\hat{\Xi}_p(\gamma, \nu)) = \Xi_p(\nu), \quad (\gamma, \nu) \in G_{\mathcal{F}_N}. \quad (2.3)$$

Let  $\hat{F}_t$  be a flow on  $G_{\mathcal{F}_N}$  generated by  $\hat{\Xi}_p$ . By (2.3), we have

$$f_t \circ r_N = r_N \circ \hat{F}_t, \quad f_t \circ s_N = s_N \circ \hat{F}_t,$$

or, if we write  $\hat{F}_t : G_{\mathcal{F}_N} \rightarrow G_{\mathcal{F}_N}$  as  $\hat{F}_t(\gamma, \nu) = (F_t(\gamma, \nu), f_t(\nu))$ ,

$$f_t(dh_\gamma^*(\nu)) = dh_{F_t(\gamma, \nu)}^*(f_t(\nu)). \quad (2.4)$$

Take any  $\nu \in Z_t$  with the corresponding  $\gamma \in G$  such  $r(\gamma) = \pi(\nu)$ ,  $f_{-t} dh_\gamma^*(\nu) = \nu$ . Let  $(\gamma_1, \nu) \in G_{\mathcal{F}_N}$ . Then we have

$$\begin{aligned} f_t(dh_{\gamma_1}^*(\nu)) &= dh_{F_t(\gamma_1, \nu)}^*(f_t(\nu)) \quad \text{by (2.4)} \\ &= dh_{F_t(\gamma_1, \nu)}^*(dh_\gamma^*(\nu)) \\ &= (dh_{F_t(\gamma_1, \nu)}^* \circ dh_\gamma^* \circ dh_{\gamma_1^{-1}}^*)(dh_{\gamma_1}^*(\nu)) \\ &= dh_{\gamma'}^*(dh_{\gamma_1}^*(\nu)), \end{aligned}$$

where  $\gamma' = \gamma_1^{-1} \circ \gamma \circ F_t(\gamma_1, \nu)$  that implies  $dh_{\gamma'}^*(\nu) \in Z_t$ .  $\square$

The relative fixed point sets  $Z_t$  can be naturally lifted to the holonomy groupoid  $G_{\mathcal{F}_N}$ :

$$\mathcal{Z}_t = \{(\gamma, \nu) \in G_{\mathcal{F}_N} : f_{-t} dh_\gamma^*(\nu) = \nu\}, \quad S\mathcal{Z}_t = \mathcal{Z}_t \cap G_{S\mathcal{N}^*\mathcal{F}},$$

By Lemma 4,  $Z_t = r_N(\mathcal{Z}_t) = s_N(\mathcal{Z}_t)$ .

Let us assume that  $\mathcal{Z}_t$  is a smooth submanifold of  $G_{\mathcal{F}_N}$ . By Lemma 4, the tangent space to  $\mathcal{Z}_t$  at a point  $(\gamma, \nu) \in \mathcal{Z}_t$  contains a subspace  $F_{(\gamma, \nu)}\mathcal{Z}_t$ , which is the graph of the linear map  $df_t(\nu) : T_\nu\mathcal{F}_N \rightarrow T_{dh_\gamma^*(\nu)}\mathcal{F}_N = T_{f_t(\nu)}\mathcal{F}_N$ :

$$F_{(\gamma, \nu)}\mathcal{Z}_t = \{(v_1, v_2) \in T_\nu\mathcal{F}_N \times T_{dh_\gamma^*(\nu)}\mathcal{F}_N : v_2 = df_t(\nu)(v_1)\}.$$

Let

$$H_{(\gamma, \nu)}\mathcal{Z}_t = T_{(\gamma, \nu)}\mathcal{Z}_t / F_{(\gamma, \nu)}\mathcal{Z}_t, \quad H_{(\gamma, \nu)}S\mathcal{Z}_t = T_{(\gamma, \nu)}S\mathcal{Z}_t / F_{(\gamma, \nu)}\mathcal{Z}_t.$$

**Definition 5.** Let  $t \in \mathbb{R}$  be a relative period of the flow  $f_t$ . We say that the flow  $f_t$  is **clean** on  $\mathcal{Z}_t$ , if:

- (1)  $\mathcal{Z}_t$  is a smooth submanifold of  $G_{\mathcal{F}_N}$ ;
- (2) the normal space  $H_{(\gamma, \nu)}\mathcal{Z}_t$  at any point  $(\gamma, \nu) \in \mathcal{Z}_t$  coincides with the set of all  $(v_1, v_2) \in H_{(\gamma, \nu)}\mathcal{G}_{\mathcal{F}_N}$  such that  $v_2 = df_t(\nu)(v_1)$ .

Let  $|T\mathcal{F}_N|^{1/2}$  be the vector bundle of leafwise half-densities on  $N^*\mathcal{F}$ , and  $s_N^*(|T\mathcal{F}_N|^{1/2})$  and  $r_N^*(|T\mathcal{F}_N|^{1/2})$  are the lifts of this vector bundle to vector bundles on  $G_{\mathcal{F}_N}$  via the mappings  $s_N$  and  $r_N$  respectively. Let  $|T\mathcal{G}_{\mathcal{F}_N}|^{1/2}$  be the vector bundle of leafwise half-densities on  $G_{\mathcal{F}_N}$ :

$$|T\mathcal{G}_{\mathcal{F}_N}|^{1/2} = r_N^*(|T\mathcal{F}_N|^{1/2}) \otimes s_N^*(|T\mathcal{F}_N|^{1/2}).$$

The projection  $\pi_G : G_{\mathcal{F}_N} \rightarrow G$  defines a local diffeomorphism  $\pi_G : \mathcal{G}_{\mathcal{F}_N} \rightarrow \mathcal{G}$ , that induces a map

$$\pi_G^* : C_c^\infty(G, |T\mathcal{G}|^{1/2}) \rightarrow C^\infty(G_{\mathcal{F}_N}, |T\mathcal{G}_{\mathcal{F}_N}|^{1/2}).$$

Define a restriction map

$$R_Z : C_c^\infty(G_{\mathcal{F}_N}, |T\mathcal{G}_{\mathcal{F}_N}|^{1/2}) \rightarrow C_c^\infty(\mathcal{Z}_t, |T\mathcal{F}_N|^1)$$

as follows. If  $\rho = f r_N^* \rho_1 \otimes s_N^* \rho_2$ ,  $f \in C_c^\infty(G_{\mathcal{F}_N})$ ,  $\rho_1, \rho_2 \in C_c^\infty(M, |T\mathcal{F}_N|^{1/2})$ , then

$$R_Z \rho(\gamma, \nu) = f(\gamma, \nu) \rho_1(\gamma, \nu) df_t^*(\nu) [\rho_2(dh_\gamma^*(\nu))], \quad (\gamma, \nu) \in \mathcal{Z}_t,$$

where the map  $df_t^*(\nu) : |T_{f_t(\nu)}\mathcal{F}_N|^{1/2} \rightarrow |T_\nu\mathcal{F}_N|^{1/2}$  is induced by the linear map  $df_t(\nu) : T_\nu\mathcal{F}_N \rightarrow T_{f_t(\nu)}\mathcal{F}_N$ .

If the flow  $f_t$  is clean, there is defined a natural density  $d\mu_Z$  on  $H_{(\gamma, \nu)}\mathcal{Z}_t$ , being the fixed point set of the symplectic linear map  $dH_{(\gamma, \nu)} \circ df_t(\nu)$  of the symplectic space  $H_\nu\mathcal{F}_N$  (see, for instance, [3, Lemma 4.3]). Dividing  $d\mu_Z$  by  $d\sigma_P$ , we get a density  $d\mu_{SZ}$  on  $H_{(\gamma, \nu)}SZ_t$ .

Using the natural isomorphism

$$|TS\mathcal{Z}_t| \cong |F\mathcal{Z}| \otimes |HS\mathcal{Z}_t|.$$

one can combine the densities  $R_Z \pi_G^* k \in C_c^\infty(S\mathcal{Z}_t, |FS\mathcal{Z}_t|)$  and  $d\mu_{SZ} \in C_c^\infty(S\mathcal{Z}_t, |HS\mathcal{Z}_t|)$  to get a smooth density  $R_Z \pi_G^* k d\mu_{SZ}$  on  $S\mathcal{Z}_t$ .

Let  $\sigma_{\text{sub}}(A)$  denote the subprincipal symbol of  $A$ . Define  $\sigma_{\text{sub}}(P) = \frac{1}{2}a^{-\frac{1}{2}}\sigma_{\text{sub}}(A)$  in some conic neighborhood of  $N^*\mathcal{F}$ . The restriction of  $\sigma_{\text{sub}}(P)$  on  $N^*\mathcal{F}$  is equal to the restriction on  $N^*\mathcal{F}$  of the subprincipal symbol of any operator  $P_1 \in \Psi^1(M, |TM|^{1/2})$  such that the complete symbols of  $P_1^2$  and  $A$  are equal mod  $S^{-\infty}$  in some neighborhood of  $N^*\mathcal{F}$ .

**Theorem 6.** *Let  $t \in \mathbb{R}$  be a relative period of the flow  $f_t$ . Assume that the relative fixed point set  $\mathcal{Z}_t$  is clean. Then, for any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$  and for any  $\tau$  in some neighborhood of  $t$ , we have*

$$\theta_k(\tau) = \sum_{\mathcal{Z}_j} \int_{-\infty}^{+\infty} \alpha_j(s, k) e^{is(\tau-t)} ds, \quad (2.5)$$

where:

1.  $\mathcal{Z}_j$  are all connected components of the set  $S\mathcal{Z}_t$  in  $G_{SN^*\mathcal{F}}$  of dimensions  $d_j = \dim \mathcal{Z}_j$ ;

2.  $\alpha_j$  has an asymptotic expansion

$$\alpha_j(s, k) \sim \left(\frac{s}{2\pi i}\right)^{(d_j-p-1)/2} i^{-\sigma_j} \sum_{r=0}^{+\infty} \alpha_{j,r}(k) s^{-r}, \quad s \rightarrow +\infty \quad (2.6)$$

with  $\alpha_{j,0}$  given by the formula

$$\alpha_{j,0}(k) = \int_{\mathcal{Z}_j} e^{i \int_0^t \sigma_{\text{sub}}(P)(f_{-\tau} dh_{\gamma}^*(\nu)) d\tau} R_{\mathcal{Z}} \pi_G^* k(\gamma, \nu) d\mu_{S\mathcal{Z}_j}(\gamma, \nu), \quad (2.7)$$

where  $\sigma_j$  denotes the Maslov index associated with the connected component  $\mathcal{Z}_j$  (see below for the definition).

### 3 Reduction to the case when $A$ is elliptic

In this section, we will assume that  $A$  is an operator under the assumptions (A1) and (A2). We will use the classes  $\Psi^{m,-\infty}(M, \mathcal{F}, |TM|^{1/2})$  of transversal pseudodifferential operators (see [4] for the definition) and the Sobolev spaces  $H^s(M)$  of half-densities on  $M$ . Put also  $\Psi^{*,-\infty}(M, \mathcal{F}, |TM|^{1/2}) = \bigcup_m \Psi^{m,-\infty}(M, \mathcal{F}, |TM|^{1/2})$ .

By [4], the operator  $P = A^{1/2}$  satisfies the following conditions:

(H1)  $P$  has the form

$$P = P_1 + R_1,$$

where:

(a)  $P_1 \in \Psi^1(M, |TM|^{1/2})$  is a transversally elliptic operator with the positive, holonomy invariant transversal principal symbol such that the complete symbols of  $P_1^2$  and  $A$  are equal mod  $S^{-\infty}$  in some neighborhood of  $N^*\mathcal{F}$ ;

(b)  $R_1$  is a bounded operator from  $L^2(M)$  to  $H^{-1}(M)$  and for any  $K \in \Psi^{*,-\infty}(M, \mathcal{F}, |TM|^{1/2})$  the operator  $KR_1$  is a smoothing operator in  $L^2(M)$ , that is, it defines a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .

(H2)  $P$  is essentially self-adjoint in  $L^2(M)$  (with the initial domain  $C^\infty(M, |TM|^{1/2})$ ).

**Lemma 7 ([10]).** *Any operator  $P$ , satisfying the conditions (H1) and (H2), can be represented in the form*

$$P = P_2 + R_2, \quad (3.1)$$

where:

(a)  $P_2 \in \Psi^1(M, |TM|^{1/2})$  is an essentially self-adjoint, elliptic operator with the positive principal symbol and the holonomy invariant transversal principal symbol such that the complete symbols of  $P_1$  and  $P_2$  are equal mod  $S^{-\infty}$  in some neighborhood of  $N^*\mathcal{F}$ ;

(b)  $R_2$  is a bounded operator from  $L^2(M)$  to  $H^{-1}(M)$  and, for any  $K \in \Psi^{*,-\infty}(M, \mathcal{F}, |TM|^{1/2})$ , the operator  $KR_2$  is a smoothing operator in  $L^2(M)$ .



*Proof.* Take a foliated coordinate chart  $\Omega$  on  $M$  with coordinates  $(x, y) \in I^p \times I^q$  ( $I$  is the open interval  $(0, 1)$ ) such that the restriction of  $\mathcal{F}$  on  $U$  is given by the sets  $y = \text{const}$ . Let  $p_1 \in S^1(I^n \times \mathbb{R}^n)$  be the complete symbol of the operator  $P_1$  in this chart. Assume that  $p_1(x, y, \xi, \eta)$  is invertible for any  $(x, y, \xi, \eta) \in U, |\xi|^2 + |\eta|^2 > R^2$ , where  $R > 0$ ,  $U$  is a conic neighborhood of the set  $\eta = 0$ . Take any function  $\phi \in C^\infty(I^n \times \mathbb{R}^n)$ ,  $\phi = \phi(x, y, \xi, \eta)$ ,  $x \in I^p, y \in I^q, \xi \in \mathbb{R}^p, \eta \in \mathbb{R}^q$ , homogeneous of degree 0 in  $(\xi, \eta)$  for  $|\xi|^2 + |\eta|^2 > 1$ , which is supported in some conic neighborhood of  $\eta = 0$  and is equal to 1 in  $U$ , and put

$$p_2(x, y, \xi, \eta) = \phi p_1(x, y, \xi, \eta) + (1 - \phi)(1 + |\xi|^2 + |\eta|^2)^{1/2}.$$

Take  $P_2$  to be the operator  $p_2(x, y, D_x, D_y)$  with the complete symbol  $p_2$  (or, more precisely,  $p_2(x, y, D_x, D_y) + p_2(x, y, D_x, D_y)^*$  to provide self-adjointness) and put  $R_2 = P - P_2$ . The operator  $P_1 - P_2$  has order  $-\infty$  in some conic neighbourhood of  $N^*\mathcal{F}$ , therefore, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  the operator  $K(P_1 - P_2)$  is a smoothing operator [4], that completes immediately the proof.  $\square$

Denote by  $W(t) = e^{itP_2}$  the wave group generated by the elliptic operator  $P_2$ . It is well-known that  $W(t)$  is a Fourier integral operator (see below for more details). Put also  $R(t) = e^{itP} - W(t)$ .

**Proposition 8.** *For any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ , the family  $KR(t), t \in \mathbb{R}$ , is a smooth family of bounded operators from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .*

*Proof.* Since  $P^2 = A \in \Psi^2(M, |TM|^{1/2})$ , by interpolation and duality,  $P$  defines a bounded operator from  $H^1(M)$  to  $L^2(M)$  and from  $L^2(M)$  to  $H^{-1}(M)$  and, for any natural  $N$ ,  $P^N$  defines a bounded operator from  $H^N(M)$  to  $L^2(M)$  and from  $L^2(M)$  to  $H^{-N}(M)$ . Since  $R_2 = P - P_2$  and  $P_2 \in \Psi^1(M, |TM|^{1/2})$ ,  $R_2$  also defines a bounded operator from  $H^1(M)$  to  $L^2(M)$  and from  $L^2(M)$  to  $H^{-1}(M)$ .

By assumption, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ , the operator  $KR_2$  is a smoothing operator, therefore, the operator  $KR_2P^N$  is defined as an operator from  $H^N(M)$  to  $C^\infty(M, |TM|^{1/2})$ .

**Lemma 9.** *For any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  and for any  $N \in \mathbb{N}$ , the operator  $KR_2P^N$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .*

*Proof.* We will prove the lemma by induction on  $N$ . For  $N = 0$ , the statement is true by assumption. Let us assume that it is true for some  $N$ , that is, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ , the operator  $KR_2P^N$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .

We have the equality  $P^2 - P_2^2 = R_2P + P_2R_2$  as operators from  $H^1(M)$  to  $H^{-1}(M)$ , therefore, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ ,

$$KR_2P^{N+1} = K(R_2P)P^N = K(P^2 - P_2^2)P^N - KP_2R_2P^N.$$

The operator  $P^2 - P_2^2 \in \Psi^2(M, |TM|^{1/2})$  has order  $-\infty$  in some conic neighbourhood of  $N^*\mathcal{F}$ , therefore, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  the operator  $K(P^2 - P_2^2)$  extends to a bounded operator from  $H^s(M)$  to  $C^\infty(M, |TM|^{1/2})$  for any  $s$  and  $K(P^2 - P_2^2)P^N$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .

Since  $P_2 \in \Psi^1(M, |TM|^{1/2})$  and  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ , by the composition theorem [4],  $KP_2 \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  and, by induction hypothesis,  $KP_2R_2P^N$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .  $\square$

By the Duhamel formula, we have

$$R(t)u = i \int_0^t e^{i\tau P_2} R_2 e^{i(t-\tau)P} u \, d\tau, \quad u \in H^1(M) \subset D(P),$$

therefore, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ ,

$$KR(t) = i \int_0^t K e^{i\tau P_2} R_2 e^{i(t-\tau)P} \, d\tau = i \int_0^t e^{i\tau P_2} e^{-i\tau P_2} K e^{i\tau P_2} R_2 e^{i(t-\tau)P} \, d\tau.$$

Any operator  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  is a Fourier integral operator (see below for more details) and, using the composition theorem for Fourier integral operators, one can check that  $e^{-i\tau P_2} K e^{i\tau P_2} \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ . Therefore, the operator  $e^{-i\tau P_2} K e^{i\tau P_2} R_2$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ . Since  $e^{i\tau P_2}$  maps  $C^\infty(M, |TM|^{1/2})$  to  $C^\infty(M, |TM|^{1/2})$  and, by the spectral theorem,  $e^{i(t-\tau)P}$  is a bounded operator in  $L^2(M)$ , for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$ , the operator  $KR(t)$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ . Moreover, one can be easily seen from above arguments that the function  $KR(t)$  is continuous as a function on  $\mathbb{R}$  with values in the space  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$  of bounded operators from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ .

For any  $u \in H^1(M)$ , the function  $\mathbb{R} \rightarrow H : t \mapsto KR(t)u$  is differentiable, and

$$\frac{d}{dt}KR(t)u = iK(Pe^{itP}u - P_2e^{itP_2}u) = i(KP_2R(t) + KR_2e^{itP})u.$$

The operator  $KP_2R(t) + KR_2e^{itP}$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ , and, moreover, the function  $t \mapsto KP_2R(t) + KR_2e^{itP}$  is a continuous function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$ . Using this, one can be easily seen that the function  $t \mapsto KR(t)$  is differentiable as a function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$  and

$$\frac{d}{dt}KR(t) = i(KP_2R(t) + KR_2e^{itP}).$$

Let us proceed by induction. Assume that, for any  $K \in \Psi^{*, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  and for some natural  $n$ , the function  $KR(t)$  is  $n$ -times differentiable as a function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$  and the derivative  $KR^{(n)}(t), t \in \mathbb{R}$  satisfies the equation

$$KR^{(n)}(t) = iKP_2R^{(n-1)}(t) + i^nKR_2P^{n-1}e^{itP}. \quad (3.2)$$

To prove that the function  $t \mapsto KR^{(n)}(t)$  is differentiable as a function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$ , as above, it suffices to prove that the derivative  $(d/dt)KR^{(n)}(t)u$  exists for any  $u$  from a dense subspace of  $L^2(M)$ , it extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ , and its extension is continuous as a function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$ .

From (3.2), one can easily see that the derivative  $(d/dt)KR^{(n)}(t)u$  exists for any  $u \in H^1(M)$  and satisfies the equation

$$\frac{d}{dt}KR^{(n)}(t)u = iKP_2R^{(n)}(t)u + i^{n+1}KR_2P^n e^{itP}u. \quad (3.3)$$

The first term in the right-hand side of (3.3),  $iKP_2R^{(n)}(t)$ , is a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$  by the induction hypothesis. By Lemma 9, the operator  $KR_2P^n$  extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ , and, by the spectral theorem,  $e^{itP}$  is a bounded operator in  $L^2(M)$ , therefore, the second term in the right-hand side of (3.3), the operator  $i^{n+1}KR_2P^n e^{itP}$ , extends to a bounded operator from  $L^2(M)$  to  $C^\infty(M, |TM|^{1/2})$ . It is also clear the right-hand side of (3.3) is continuous as a function on  $\mathbb{R}$  with values in  $\mathcal{L}(L^2(M), C^\infty(M, |TM|^{1/2}))$ . This completes the proof of the existence of the derivative  $KR^{(n+1)}(t) = (d/dt)KR^{(n)}(t)$  and the induction arguments.  $\square$

*Proof of Proposition 2.* Let  $W(t)$  and  $R(t)$  be as in Proposition 8 and  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ . Define  $\theta_k(t)$  by the formula

$$\theta_k(t) = \text{tr } R(k)W(t) + \text{tr } R(k)R(t).$$

Since  $P_2$  is an elliptic operator, the operator  $\int f(t)e^{itP_2}dt$  is a smoothing operator in  $\mathcal{D}'(M)$  and the trace of the operator  $R(k)W(t)$  is well-defined as a distribution on  $\mathbb{R}$  [3]. Since any bounded operator  $T$  in  $L^2(M)$ , which extends to a bounded operator from  $L^2(M)$  to  $H^s(M)$  with  $s > n = \dim M$ , is a trace class operator, the trace  $\text{tr } R(k)R(t)$  is a well-defined smooth function on  $\mathbb{R}$  by Proposition 8.  $\square$

**Corollary 10.** *For any  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ , the function  $\text{tr } R(k)R(t) = \theta_k(t) - \text{tr } R(k)W(t)$  is a smooth function on  $\mathbb{R}$ .*

It should be noted that, without any additional assumption about the operator  $P$  in question, the corresponding distribution on  $G_{\mathcal{F}_N} \times \mathbb{R}$ ,  $k \mapsto \text{tr } R(k)R(t)$ , might be very singular, but the singularities of the distribution  $k \mapsto \text{tr } R(k)W(t)$  can be described rather explicitly under the clear intersection assumption.

## 4 The case of an elliptic operator

Let  $P_2 \in \Psi^1(M, |TM|^{1/2})$  be an essentially self-adjoint, elliptic operator with the positive principal symbol and the holonomy invariant transversal principal symbol and  $W(t) = e^{itP_2}$ . The singularities of the distribution  $t \mapsto \text{tr } R(k)W(t)$  can be studied in a standard manner, using microlocal analysis.

Fix  $k \in C_c^\infty(G, |T\mathcal{G}|^{1/2})$ . We will consider the operator family  $R(k)W(t)$  as a single operator  $R(k)W$  from  $L^2(M)$  to  $L^2(\mathbb{R} \times M)$ . We will prove that this operator is a Fourier integral operator. At first, let us recall well-known facts about the structure of the operators  $R(k)$  and  $W$ .

As above, let  $\tilde{p}$  be a smooth function on  $\tilde{T}^*M$  homogeneous of degree one such that  $\tilde{p}(\xi) \neq 0$  for  $\xi \in \tilde{T}^*M$ , which is equal to  $p = a^{1/2}$  in some conic neighborhood of  $N^*\mathcal{F}$  and  $\tilde{f}_t$  the Hamiltonian flow of  $\tilde{p}$ . Without loss of generality, we may assume that  $\tilde{p}$  is the principal symbol of the operator  $P_2$ . Let  $\Lambda_{\tilde{p}}$  be the Lagrangian submanifold in  $\tilde{T}^*\mathbb{R} \times \tilde{T}^*M \times \tilde{T}^*M$ :

$$\Lambda_{\tilde{p}} = \{((t, \tau), (x, \xi), (y, \eta)) \in \tilde{T}^*\mathbb{R} \times \tilde{T}^*M \times \tilde{T}^*M : \tau = \tilde{p}(x, \xi), (x, \xi) = \tilde{f}_{-t}(y, \eta)\}.$$

Then  $W$  is a Fourier integral operator associated with the canonical relation  $\Lambda'_{\tilde{p}}$ ,  $W \in I^{-1/4}(\mathbb{R} \times M \times M, \Lambda'_{\tilde{p}})$ .

The operator  $R(k)$  belongs to  $\Psi^{0, -\infty}(M, \mathcal{F}, |TM|^{1/2})$  and, therefore, is a Fourier integral operator associated with an immersed canonical relation, which is the image of  $G_{\mathcal{F}_N}$  under the mapping

$$(r_N, s_N) : G_{\mathcal{F}_N} \rightarrow T^*M \times T^*M, \quad (\gamma, \nu) \mapsto (\nu, dh_\gamma^*(\nu)),$$

given by the source and the target mappings of the groupoid  $G_{\mathcal{F}_N}$  (see [4]). More precisely,  $R(k) \in I^{-p/2}(M \times M, G'_{\mathcal{F}_N})$ .

By the transversal ellipticity of  $\tilde{p}$ , the intersection of  $\Lambda'_{\tilde{p}}$  with  $G'_{\mathcal{F}_N}$  is transverse, and, by the composition theorem of Fourier integral operators [11], the operator  $R(k)W$  is a Fourier integral operator associated with an immersed canonical relation from  $T^*M$  to  $T^*(\mathbb{R} \times M)$  given by the map

$$\Pi : \mathbb{R} \times G_{\mathcal{F}_N} \rightarrow T^*\mathbb{R} \times T^*M \times T^*M, \quad (t, \gamma, \nu) \mapsto (t, p(\nu), \nu, f_{-t}dh_\gamma^*(\nu)).$$

More precisely,  $R(k)W \in I^{-p/2-1/4}(\mathbb{R} \times M \times M; \mathbb{R} \times G_{\mathcal{F}_N}, \Pi)$ .

Recall that the trace functional can be treated from the point of microlocal analysis as follows [3]. Let  $\Delta : \mathbb{R} \times M \rightarrow \mathbb{R} \times M \times M$  be the diagonal map,  $\Delta(t, x) = (t, x, x)$ ,  $(t, x) \in \mathbb{R} \times M$ , and  $\pi : \mathbb{R} \times M \rightarrow M$  the projection map. Then

$$\text{tr } R(k)W = \pi_* \Delta^* W_k, \tag{4.1}$$

where  $W_k \in C^\infty(\mathbb{R} \times M \times M, |T(\mathbb{R} \times M \times M)|^{1/2})$  is the Schwartz kernel of the operator  $R(k)W$ ,  $\Delta^* : C^\infty(\mathbb{R} \times M \times M, |T(\mathbb{R} \times M \times M)|^{1/2}) \rightarrow C^\infty(\mathbb{R}, |T\mathbb{R}|^{1/2}) \otimes C^\infty(M, |TM|)$  is defined by the formula

$$\Delta^*(s_1 \otimes s_2 \otimes s_3)(t, x) = s_1(t) \otimes (s_2(x) \otimes s_3(x)), \quad t \in \mathbb{R}, \quad x \in M,$$

where  $s_1 \in C^\infty(\mathbb{R}, |T\mathbb{R}|^{1/2})$ ,  $s_2 \in C^\infty(M, |TM|^{1/2})$ ,  $s_3 \in C^\infty(M, |TM|^{1/2})$ , and

$$\pi_* : C^\infty(\mathbb{R}, |T\mathbb{R}|^{1/2}) \otimes C^\infty(M, |TM|) \rightarrow C^\infty(\mathbb{R}, |T\mathbb{R}|^{1/2})$$

is given by integration along fibers of the projection  $\pi$ .

It is known that  $\pi_* \Delta^* \in I^0(\mathbb{R} \times M \times M \times \mathbb{R}, \Gamma)$ , where  $\Gamma$  is the conormal bundle to the diagonal in  $\mathbb{R} \times M \times M \times \mathbb{R}$ :

$$\Gamma = \{(t, \tau_1, \nu_1, \nu_2, t, \tau_2) \in T^*\mathbb{R} \times T^*M \times T^*M \times T^*\mathbb{R} : \nu_1 = -\nu_2, \tau_1 = -\tau_2\}.$$

There is a commutative diagram

$$\begin{array}{ccc}
\Gamma & \xleftarrow{p_1} & \mathcal{Z} \\
\varphi \downarrow & & p_2 \downarrow \\
T^*(\mathbb{R} \times M \times M) & \xleftarrow{\Pi} & \mathbb{R} \times G_{\mathcal{F}_N}
\end{array} \tag{4.2}$$

where

$$p_1(t, \gamma, \nu) = (\Pi(t, \gamma, \nu), t, -p(\nu)) = (t, p(\nu), \nu, -\nu, t, -p(\nu)), \quad (t, \gamma, \nu) \in \mathcal{Z},$$

$p_2$  is a natural inclusion and

$$\varphi(t, \tau, \nu, -\nu, t, -\tau) = (t, \tau, \nu, -\nu), \quad (t, \tau, \nu, -\nu, t, -\tau) \in \Gamma.$$

It is easy to see that (4.2) is a fiber product diagram, that is,

$$\mathcal{Z} \cong \{(x, y) \in (\mathbb{R} \times G_{\mathcal{F}_N}) \times \Gamma : \Pi(x) = \varphi(y)\}.$$

Using this fact and the functoriality properties of the wave-front sets (see, for instance, [12]), one get immediately the description of the singularities of the distribution  $\theta_k$ , given by Theorem 3.

To finish the proof of Theorem 6, we will state under the assumption on the flow  $f_t$  to be clean in the sense of Definition 5 that  $\pi_* \Delta^* W_k$  is a Lagrangian distribution and compute its symbol. We begin with computation of the symbol of the operator  $R(k)W$ . Recall first the description of the principal symbol of the operator  $R(k)$ .

According to the short exact sequence

$$0 \rightarrow T\mathcal{G}_{\mathcal{F}_N} \rightarrow TG_{\mathcal{F}_N} \rightarrow H\mathcal{G}_{\mathcal{F}_N} \rightarrow 0,$$

the half-density vector bundle on  $G_{\mathcal{F}_N}$  can be decomposed as

$$|TG_{\mathcal{F}_N}|^{1/2} \cong |T\mathcal{G}_{\mathcal{F}_N}|^{1/2} \otimes |H\mathcal{G}_{\mathcal{F}_N}|^{1/2},$$

where  $|H\mathcal{G}_{\mathcal{F}_N}|^{1/2}$  is the transverse half-density bundle on  $G_{\mathcal{F}_N}$ :  $|H_{(\gamma, \nu)}\mathcal{G}_{\mathcal{F}_N}|^{1/2} \cong |H_{\nu}\mathcal{F}_N|^{1/2} \cong |H_{dh_{\gamma}^*(\nu)}\mathcal{F}_N|^{1/2}$ .

Let  $|dy \wedge d\eta|^{1/2} \in C^\infty(N^*\mathcal{F}, |H\mathcal{F}_N|^{1/2})$  be given by the Liouville form of the canonical transverse symplectic structure on the foliated manifold  $(N^*\mathcal{F}, \mathcal{F}_N)$ , and  $r_N^*(|dy \wedge d\eta|^{1/2}) \in C^\infty(G_{\mathcal{F}_N}, |H\mathcal{G}_{\mathcal{F}_N}|^{1/2})$  its pull back via the map  $r_N : G_{\mathcal{F}_N} \rightarrow N^*\mathcal{F}$ .

Recall that the space  $S^m(G_{\mathcal{F}_N}, |TG_{\mathcal{F}_N}|^{1/2})$  is defined to be the space of all smooth sections  $s$  of the vector bundle  $|TG_{\mathcal{F}_N}|^{1/2}$  on  $G_{\mathcal{F}_N}$  homogeneous of degree  $m$  such that  $\pi_G(\text{supp } s)$  is compact in  $G_{\mathcal{F}}$ .

The half-density principal symbol of  $R(k)$  is an element of  $S^0(G_{\mathcal{F}_N}, |TG_{\mathcal{F}_N}|^{1/2})$  given by the formula

$$\sigma(R(k))(\gamma, \nu) = \pi_G^* k(\gamma, \nu) \otimes r_N^*(|dy \wedge d\eta|^{1/2}), \quad (\gamma, \nu) \in G_{\mathcal{F}_N}.$$

The Maslov bundle  $M(\mathbb{R} \times G_{\mathcal{F}_N}, \Pi)$  of the immersed canonical relation  $(\mathbb{R} \times G_{\mathcal{F}_N}, \Pi)$  restricted to  $t = 0$  is isomorphic to the Maslov bundle  $M(G_{\mathcal{F}_N})$  of  $G_{\mathcal{F}_N}$ , therefore, it has a canonical constant section, which extends to a global section  $s$  of  $M(\mathbb{R} \times G_{\mathcal{F}_N}, \Pi)$  by requiring it to be constant along each bicharacteristic  $(t, \tau, \nu_1, \nu_2), \nu_1 = f_{-t}(\nu_2), t \in \mathbb{R}$ .

Using the description of the principal symbol of the operator  $W(t)$  given, for instance, in [3] and the composition theorem of Fourier integral operators, we get immediately that the principal symbol of the operator  $R(k)W$  is an element of  $S^0(\mathbb{R} \times G_{\mathcal{F}_N}, M(\mathbb{R} \times G_{\mathcal{F}_N}, \Pi) \otimes |T(\mathbb{R} \times G_{\mathcal{F}_N})|^{1/2})$ , whose value at a point  $(t, \gamma, \nu) \in \mathbb{R} \times G_{\mathcal{F}_N}$  is given by

$$\sigma(R(k)W)(t, \gamma, \nu) = e^{i \int_0^t \sigma_{\text{sub}}(P)(f_{-s} dh_{\gamma}^*(\nu)) ds} s \otimes |dt|^{1/2} \otimes \pi_G^* k(\gamma, \nu) \otimes r_N^* (|dy \wedge d\eta|^{1/2}).$$

Now let us turn to the composition (4.1). First, we check the corresponding cleanness assumption.

**Lemma 11.** *The assumption on the flow  $f_t$  to be clean on  $\mathcal{Z}_t$  in the sense of Definition 5 guarantees that the composition of  $\mathbb{R} \times G_{\mathcal{F}_N}$  with  $\Gamma$  is clean.*

*Proof.* By definition, the composition of  $\mathbb{R} \times G_{\mathcal{F}_N}$  with  $\Gamma$  is clean iff  $\mathcal{Z}_t$  is a submanifold of  $\mathbb{R} \times G_{\mathcal{F}_N}$  and in addition the fiber product diagram (4.2) is clean at any point  $(t, \gamma, \nu) \in \mathcal{Z}$ , that is, the linearized diagram

$$\begin{array}{ccc} T_{p_1(t, \gamma, \nu)} \Gamma & \xleftarrow{dp_1} & T_{(t, \gamma, \nu)} \mathcal{Z} \\ d\varphi \downarrow & & dp_2 \downarrow \\ T_{(t, p(\nu), \nu, -\nu)}(T^*(\mathbb{R} \times M \times M)) & \xleftarrow{d\Pi} & T_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \end{array} \quad (4.3)$$

is a fiber product diagram. Since  $T_{(t, \gamma, \nu)} \mathcal{Z}$  is always contained in  $T_{\nu} N^* \mathcal{F} \oplus T_{dh_{\gamma}^*(\nu)} N^* \mathcal{F}$ , this is true iff the diagram

$$\begin{array}{ccc} T_{p_1(t, \gamma, \nu)}(\Gamma \cap T^* \mathbb{R} \times N^* \mathcal{F} \times N^* \mathcal{F} \times T^* \mathbb{R}) & \xleftarrow{dp_1} & T_{(t, \gamma, \nu)} \mathcal{Z} \\ d\varphi \downarrow & & dp_2 \downarrow \\ T_{(t, p(\nu), \nu, -\nu)}(T^* \mathbb{R} \times N^* \mathcal{F} \times N^* \mathcal{F}) & \xleftarrow{d\Pi} & T_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \end{array} \quad (4.4)$$

is a fiber product diagram.

The diagram (4.4) has a subdiagram

$$\begin{array}{ccc} L_{p_1(t, \gamma, \nu)} \Gamma & \xleftarrow{dp_1} & L_{(t, \gamma, \nu)} \mathcal{Z} \\ d\varphi \downarrow & & dp_2 \downarrow \\ 0 \oplus T_{\nu} \mathcal{F}_N \oplus T_{-\nu} \mathcal{F}_N & \xleftarrow{d\Pi} & L_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \end{array} \quad (4.5)$$

where  $L_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \subset T_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N})$  is given by

$$\begin{aligned} L_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) &= \{(U, V_1, V_2, W) \in T_t(\mathbb{R}) \oplus T_{\nu} \mathcal{F}_N \oplus T_{dh_{\gamma}^*(\nu)} \mathcal{F}_N \oplus H_{(\gamma, \nu)} \mathcal{G}_{\mathcal{F}_N} : U = 0, W = 0\} \\ &\cong T_{\nu} \mathcal{F}_N \oplus T_{dh_{\gamma}^*(\nu)} \mathcal{F}_N \end{aligned}$$

$L_{(t,\gamma,\nu)}\mathcal{Z} \subset T_{(t,\gamma,\nu)}\mathcal{Z}$  by

$$L_{(t,\gamma,\nu)}\mathcal{Z} = \{(U, V_1, V_2, W) \in T_t(\mathbb{R}) \oplus T_\nu\mathcal{F}_N \oplus T_{dh_\gamma^*(\nu)}\mathcal{F}_N \oplus H_{(\gamma,\nu)}\mathcal{G}_{\mathcal{F}_N} \\ : U = 0, V_1 = -df_{-t}(dh_\gamma^*(\nu))(V_2), W = 0\} \cong T_\nu\mathcal{F}_N$$

and  $L_{p_1(t,\gamma,\nu)}\Gamma \subset T_{p_1(t,\gamma,\nu)}\Gamma$  by

$$L_{p_1(t,\gamma,\nu)}\Gamma \cong \{(U_1, V_1, V_2, U_2) \in T_{(t,p(\nu))}(T^*\mathbb{R}) \oplus T_\nu\mathcal{F}_N \oplus T_{-\nu}\mathcal{F}_N \oplus T_{(t,-p(\nu))}(T^*\mathbb{R}) \\ : U_1 = U_2 = 0, V_1 = -V_2\}$$

which can be easily seen to be a fiber diagram.

Therefore, the diagram (4.4) is a fiber product diagram iff the quotient diagram is a fiber product diagram:

$$\begin{array}{ccc} H_{p_1(t,\gamma,\nu)}\Gamma & \xleftarrow{dp_1} & H_{(t,\gamma,\nu)}\mathcal{Z} \\ d\varphi \downarrow & & dp_2 \downarrow \\ T_{(t,p(\nu))}(T^*\mathbb{R}) \oplus H_\nu\mathcal{F}_N \oplus H_{-\nu}\mathcal{F}_N & \xleftarrow{d\Pi} & H_{(t,\gamma,\nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \end{array} \quad (4.6)$$

where

$$\begin{aligned} H_{(t,\gamma,\nu)}(\mathbb{R} \times G_{\mathcal{F}_N}) \\ = \{(U, V_1, V_2, W) \in T_t(\mathbb{R}) \oplus T_\nu\mathcal{F}_N \oplus T_{dh_\gamma^*(\nu)}\mathcal{F}_N \oplus H_{(\gamma,\nu)}\mathcal{G}_{\mathcal{F}_N} : V_1 = 0, V_2 = 0\} \\ \cong T_t(\mathbb{R}) \oplus H_{(\gamma,\nu)}\mathcal{G}_{\mathcal{F}_N}, \end{aligned}$$

$$H_{(t,\gamma,\nu)}\mathcal{Z} = T_{(t,\gamma,\nu)}\mathcal{Z} / L_{(t,\gamma,\nu)}\mathcal{Z} \cong T_\nu\mathcal{Z}_t / T_\nu\mathcal{F}_N,$$

$$\begin{aligned} H_{p_1(t,\gamma,\nu)}\Gamma \cong \{(U_1, V_1, V_2, U_2) \in T_{(t,p(\nu))}(T^*\mathbb{R}) \oplus H_\nu\mathcal{F}_N \oplus H_{-\nu}\mathcal{F}_N \oplus T_{(t,-p(\nu))}(T^*\mathbb{R}) \\ : U_1 = -U_2, V_1 = -V_2\}. \end{aligned}$$

In its turn, the diagram (4.6) is a fiber product diagram iff the flow  $f_t$  is clean on  $\mathcal{Z}_t$  in the sense of Definition 5.  $\square$

For any connected component  $\mathcal{Z}_j$  of  $\mathcal{Z}_t$ , the excess of the clean diagram (4.2) equals  $d_j$ , the dimension of the relative fixed point set  $S\mathcal{Z}_j$  in  $G_{SN^*\mathcal{F}}$ . By the composition theorem of Fourier integral operators,  $\theta_k$  belongs to  $\bigoplus_j I^{\frac{d_j-p}{2}-\frac{1}{4}}(\Lambda_t)$ , where  $\Lambda_t = \{(t, \tau) \in T^*\mathbb{R} : \tau \in \mathbb{R}_-\}$ , that proves the desired representation of  $\theta_k$  in the form (2.5) and the existence of the asymptotic expansion (2.6) for  $\alpha_j(s, k)$ .<sup>1</sup>

To obtain the explicit formula for the leading coefficients  $\alpha_{j,0}$ , we compute the principal symbol of  $\theta_k$ ,  $\sigma(\theta_k)$ , following the arguments in [13].

---

<sup>1</sup>Note that the appearance of the term  $-p/2$  in the exponent is due to the fact  $R(k)W \in I^{-p/2-1/4}(M \times M; \mathbb{R} \times G_{\mathcal{F}_N}, \Pi)$ .

Fix a connected component  $\mathcal{Z}_j$  of  $\mathcal{Z}_t$  and  $(t, \gamma, \nu) \in \mathcal{Z}_j$ . The fiber product diagram (4.3) defines a composition map [3, 11]

$$* : |T_{p_1(t, \gamma, \nu)} \Gamma|^{1/2} \otimes |T_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N})|^{1/2} \rightarrow |T_{(t, -p(\nu))}(\Lambda_t)|^{1/2} \otimes |T_{(t, \gamma, \nu)} \mathcal{Z}_j| \quad (4.7)$$

and, due to (4.1) and the composition theorem for Fourier integral operators, the value of the principal symbol  $\sigma(\theta_k) \in |T\Lambda_t|^{1/2}$  at a point  $(t, \tau) \in \Lambda_t$  is given by integration over  $\mathcal{Z}_j$  of  $\sigma(\pi_* \Delta^*) * \sigma(W_k) \in C^\infty(\Lambda_t \times \mathcal{Z}_j, |T\Lambda_t|^{1/2} \otimes |T\mathcal{Z}_j|)$ .

Using the functoriality of the  $*$  operation on half densities with respect to reduction (cf. [13, proof of Lemma 4.6]), the computation of the  $*$ -product  $\sigma(\pi_* \Delta^*) * \sigma(W_k)$  can be reduced to the computation of a  $*$ -product defined by the transverse fiber product diagram (4.6):

$$*_t : |H_{p_1(t, \gamma, \nu)} \Gamma|^{1/2} \otimes |H_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N})|^{1/2} \rightarrow |T_{(t, -p(\nu))} \Lambda_t|^{1/2} \otimes |H_{(t, \gamma, \nu)} \mathcal{Z}_j|.$$

More precisely, we apply the result stated in [13, proof of Lemma 4.6] with a symplectic vector space  $\mathcal{V} = T_{(t, p(\nu), \nu, -\nu, t, -p(\nu))}(T^*\mathbb{R} \times T^*M \times T^*M \times T^*\mathbb{R})$ , two Lagrangian subspaces in  $\mathcal{V}$ :  $\Lambda_1 = T_{p_1(t, \gamma, \nu)} \Gamma$  and  $\Lambda_2$ , which is the image of  $T_{(t, \gamma, \nu)}(\mathbb{R} \times G_{\mathcal{F}_N})$  in  $\mathcal{V}$  and the reduction given by the coisotropic subspace  $\Gamma = T_{(t, p(\nu), \nu, -\nu, t, -p(\nu))}(T^*\mathbb{R} \times N^*\mathcal{F} \times N^*\mathcal{F} \times T^*\mathbb{R})$ .

By this result, the leafwise component of  $\sigma(\theta_k)$ ,  $\sigma_l(\theta_k) \in |L_{(t, \gamma, \nu)} \mathcal{Z}_j|$ , is obtained from the leafwise component of  $\sigma(R(k)W)$ :

$$\sigma_l(R(k)W) = e^{i \int_0^t \sigma_{\text{sub}}(P)(f_{-s} dh_\gamma^*(\nu)) ds} \pi_G^* k$$

by application of the restriction map  $R_{\mathcal{Z}}$ :

$$\sigma_l(\theta_k) = e^{i \int_0^t \sigma_{\text{sub}}(P)(f_{-s} dh_\gamma^*(\nu)) ds} R_{\mathcal{Z}} \pi_G^* k,$$

and the transversal component of  $\sigma(\theta_k)$ ,  $\sigma_t(\theta_k) \in |T_{(t, -p(\nu))}(\Lambda_t)|^{1/2} \otimes |H_{(t, \gamma, \nu)} \mathcal{Z}_j|$ , is equal to the  $*_t$ -product of the transverse component of  $\sigma(R(k)W)$ ,

$$\sigma_t(R(k)W) = |dt|^{1/2} \otimes r_N^* (|dy \wedge d\eta|^{1/2}),$$

and the transverse component of  $\sigma(\pi_* \Delta^*)$ . By [3], we get

$$\sigma_t(\theta_k) = |dt|^{1/2} \otimes d\mu_{\mathcal{Z}_j}$$

that completes the calculation of the half-density principal symbol of  $\theta_k$  and implies the formula (2.7) for the leading coefficients  $\alpha_{j,0}$  as in [3].

## 5 Maslov indices

In this section, we define the Maslov factors  $\sigma$ , corresponding to  $(\gamma, \nu) \in \mathcal{Z}_t$ . For this goal, we will use local coordinates on the holonomy groupoid  $G$  described, for instance, in [8, 4]. Choose a pair of compatible foliated charts near the points  $\pi(\nu)$  and  $\pi(f_t(\nu))$  with the coordinates  $(x, y)$  and  $(x', y)$ , corresponding to  $\gamma \in G$ . Then we have the corresponding coordinates in  $H_\nu \mathcal{F}_N = T_\nu N^* \mathcal{F} / T_\nu \mathcal{F}_N$  defined as  $(\delta y, \delta \eta)$ , and the vertical and horizontal



subspaces  $V_\nu$  and  $H_\nu$ , given by the equations  $\delta y = 0$  and  $\delta \eta = 0$  accordingly. The linear holonomy map  $dH_{(\gamma, \nu)}$  of the foliation  $(N^*\mathcal{F}, \mathcal{F}_N)$  defines an isomorphism of the symplectic spaces  $H_{f_t(\nu)}\mathcal{F}_N$  and  $H_\nu\mathcal{F}_N$ , which preserves the vertical and horizontal subspaces. Due to this isomorphism, we can obtain a closed curve  $\omega_{(\gamma, \nu)}$  in the Lagrangian Grassmannian  $\mathcal{G}$  of the symplectic space  $H_\nu\mathcal{F}_N$ , pulling back, via  $df_t$ , the vertical subspace at  $f_t(\nu)$  for  $t$  between 0 and  $T$ . Denote by  $\kappa_{(\gamma, \nu)}$  the intersection number of  $\omega$  with the horizontal subspace  $H_\nu$ :

$$\kappa_{(\gamma, \nu)} = [\omega_{(\gamma, \nu)} : H_\nu].$$

Let  $\chi(t, x, y, \xi, \eta)$  be the generating function of the canonical transformation  $f_t$  in the chosen coordinates. Recall that  $\chi$  is the solution of the Cauchy problem

$$d_t\chi = p(x, y, d_x\chi, d_y\chi), \quad \chi(0, x, y, \xi, \eta) = x\xi + y\eta. \quad (5.1)$$

By the holonomy invariance of  $p$ , it can be easily seen that  $\chi(t, x, y, 0, \eta)$  is independent of  $x$  and  $\xi$ :  $\chi(t, x, y, 0, \eta) = \chi(t, y, \eta)$ . Let

$$R_{(\gamma, \nu)} = \begin{bmatrix} d_{yy}^2\chi & d_{y\eta}^2\chi & -1 \\ d_{\eta y}^2\chi & d_{\eta\eta}^2\chi & 0 \\ -1 & 0 & 0 \end{bmatrix}.$$

We define the Maslov factor  $\sigma(\gamma, \nu)$  as

$$\sigma(\gamma, \nu) = \text{sgn } R_{(\gamma, \nu)} + 2\kappa_{(\gamma, \nu)}, \quad (\gamma, \nu) \in \mathcal{Z}.$$

It is clear that  $\sigma(\gamma, \nu)$  is a locally constant function on  $\mathcal{Z}$ .

To handle with Maslov factors in the proof of Theorem 6, let us write the Schwartz kernel of the operator  $R(k)$  in a foliated coordinate chart on  $G$  given by a pair of compatible coordinate systems as  $k(x, x_1, y)\delta(y - y_1)$ , and the Schwartz kernel  $W(t)$  microlocally as an oscillatory integral of the form

$$\int e^{i\alpha(t, x_1, y_1, x_2, y_2, \xi, \eta)} a(t, x_1, y_1, x_2, y_2, \xi, \eta) d\xi d\eta,$$

where

$$\alpha(t, x_1, y_1, x_2, y_2, \xi, \eta) = \chi(t, x_1, y_1, \xi, \eta) - x_2\xi - y_2\eta$$

and  $\chi(t, x_1, y_1, \xi, \eta)$  is the generating function of the canonical transformation  $f_t$  given by (5.1). Then the Schwartz kernel of the operator  $R(k)W$  is given by the formula

$$\int e^{i\alpha(t, x_1, y_1, x_2, y_2, \xi, \eta)} k(x, x_1, y_1) a(t, x_1, y_1, x_2, y_2, \xi, \eta) dx_1 d\xi d\eta,$$

from where one can easily derive the desired assertion, following the arguments of [3].

## References

- [1] Y. Colin de Verdière. Spectre du Laplacien et longueurs des géodésiques periodiques. *Comp. Math.*, 27:159–184, 1973.
- [2] J. Chazarain. Formule de Poisson pour le variétés riemanniennes. *Invent. Math.*, 24:65–82, 1974.
- [3] J.J. Duistermaat and V. Guillemin. The spectrum of positive elliptic operators and periodic bicharacteristics. *Invent. Math.*, 29:39–79, 1975.
- [4] Yu. A. Kordyukov. Noncommutative spectral geometry of Riemannian foliations. *Manuscripta Math.*, 94:45–73, 1997.
- [5] A. Connes. Trace formula in noncommutative geometry and the zeros of the Riemann zeta function. *Selecta Math. (N.S.)*, 5:29–106, 1999.
- [6] F. Golse and E. Leichtnam. Applications of Connes’ geodesic flow to trace formulas in noncommutative geometry. *J. Funct. Anal.*, 160:408–436, 1998.
- [7] B. L. Reinhart. *Differential Geometry of Foliations*. Springer, Berlin Heidelberg New York, 1983.
- [8] A. Connes. Sur la théorie non-commutative de l’intégration. In *Algèbres d’opérateurs*, volume 725 of *Lecture Notes Math.*, pages 19–143. Springer, Berlin Heidelberg New York, 1979.
- [9] V. Guillemin and S. Sternberg. Some problems in integral geometry and some related problems in microlocal analysis. *Amer. J. Math.*, 101:915–959, 1979.
- [10] Yu. A. Kordyukov. The transversal wave equation and the noncommutative geodesic flow in Riemannian foliations. Preprint ETH Zürich, 1997; dg-ga/9703015.
- [11] L. Hörmander. *The analysis of linear partial differential operators IV*. Springer, Berlin Heidelberg New York, 1986.
- [12] V. Guillemin and S. Sternberg. *Geometric Asymptotics*. American Mathematical Society, Providence, R. I., 1977.
- [13] V. Guillemin and A. Uribe. Circular symmetry and the trace formula. *Invent. Math.*, 96:385–423, 1989.